

Search Report from Ginger R. DeMille

? show files;ds

File 239:Mathsci 1940-2004/Jun

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Set	Items	Description
S1	10216	VOLATILITY? OR RISKINESS? OR RISK?
S2	1345	CONTRACT? ?
S3	71	TRADING(2N) (PERIOD? ? OR TIME OR TIMES OR DATE OR DATES OR WEEK OR WEEKS OR MONTH OR MONTHS OR DAY OR DAYS)
S4	96	(HIGH OR TOP OR HIGHEST OR MAXIMUM OR UTMOST OR HIGHER) (1W-)PRICE?
S5	90	(LOW OR BOTTOM OR LOWEST OR MINIMUM OR LOWER) (1W)PRICE?
S6	91	SETTLEMENT?
S7	0	S1 AND S2 AND S3 AND S4 AND S5
S8	0	S1 AND S2 AND S3
S9	1	S1 AND S2 AND (S3:S6)
S10	6	VOLATILITY(1N) (EQUATION?? OR FORMULA?? OR MATHEMATICAL OR - EXPRESSION?? OR ALGORITHM?)
S11	39	S1(6N)S2
S12	45	S10 OR S11
S13	31	S12 NOT PY>2000
S14	31	RD (unique items)

? t14/3,k/all

14/3,K/1

DIALOG(R)File 239:Mathsci

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03021523 MR 2000e#91029

An introduction to option pricing and the mathematical theory of risk.

Probability theory and applications (Princeton, NJ, 1996)

Avellaneda, Marco

1999,

Amer. Math. Soc., Providence, RI,; 349--374,,

Series: IAS/Park City Math. Ser., 6,

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (27 lines)

Reviewer: Summary

...to 'frequential', probabilities. This still leaves open---even in the simplest case of stock option **contracts** ---the issue of specifying the **volatility** parameter or other characteristics of the model describing the evolution of market prices. This 'specification...

14/3,K/2

DIALOG(R)File 239:Mathsci

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02953378 MR 99k#90055

Linear contracts and the double moral-hazard.

Kim, Son Ku (Department of Economics, Hong Kong University of Science and Technology, Kowloon, Peoples Republic of China)

Wang, Susheng (Department of Economics, Hong Kong University of Science and Technology, Kowloon, Peoples Republic of China)

Corporate Source Codes: PRC-HKST-EC; PRC-HKST-EC

J. Econom. Theory

Journal of Economic Theory, 1998, 82, no. 2, 342--378. ISSN:

0022-0531 CODEN: JECTAQ

Language: English Summary Language: English

Search Report from Ginger R. DeMille

Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (12 lines)
Reviewer: Summary

Summary: ``This paper studies the characteristics of optimal **contracts** when the agent is **risk** -averse in the double moral-hazard situation in which the principal also participates in the...

...the sense that the above unique and non-linear contract does not approach the linear **contract** as the agent's **risk** -aversion approaches zero.'' ...

14/3,K/3

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02927969 MR 99h#90033

Existence of optimal auctions in general environments.

Page, Frank H., Jr. (Department of Finance, University of Alabama, Tuscaloosa, Alabama, 35487)

Corporate Source Codes: 1-AL-FN

J. Math. Econom.

Journal of Mathematical Economics, 1998, 29, no. 4, 389--418.

ISSN: 0304-4068 CODEN: JMECDA

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (36 lines)

Reviewer: Furth, Dave (Amsterdam)

...neutral buyers; (ii) auctions of one or more objects, with a risk averse seller and **risk** averse buyers; and (iii) **contract** auctions with moral hazard and/or adverse selection. In contrast with the usual assumption that...

14/3,K/4

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02926819 MR 99h#62133

Testing option pricing models.

Statistical methods in finance

Bates, David S. (Department of Finance, University of Pennsylvania, Philadelphia, Pennsylvania, 19104)

Corporate Source Codes: 1-PAWH-FN

1996,

North-Holland, Amsterdam,; 567--611,,

Series: Handbook of Statist., 14,

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (81 lines)

Reviewer: Epps, Thomas W. (1-VA-EC)

...by minimizing some measure of distance between observed prices and those predicted by various pricing **formulas** . **Volatility** estimates deduced from the Black-Scholes formulas tend to be close to those deduced from...

Search Report from Ginger R. DeMille

14/3,K/5

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02853666 MR 98m#90014

The inverse problem of option pricing.

Bouchouev, Ilia (Department of Mathematics and Statistics, Wichita State University, Wichita, Kansas, 67208)

Isakov, Victor (Department of Mathematics and Statistics, Wichita State University, Wichita, Kansas, 67208)

Corporate Source Codes: 1-WCHS; 1-WCHS

Inverse Problems

Inverse Problems. An International Journal on the Theory and Practice of Inverse Problems, Inverse Methods and Computerized Inversion of Data, 1997, 13, no. 5, L11--L17. ISSN: 0266-5611 CODEN: INPEEY

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (29 lines)

Reviewer: Furth, Dave (Amsterdam)

...They use the adjoint equation to establish a uniqueness result. They obtain a nonlinear Fredholm **equation** for **volatility**, which they solve iteratively.

14/3,K/6

DIALOG(R)File 239:Mathsci

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02843827 MR 98k#62179

The optimal trading partner for reciprocal insurance treaties.

Watt, Richard (Department of Mathematics, Autonomous University of Madrid, 28049 Madrid, Spain)

Corporate Source Codes: E-MADA

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1997,, no. 2, 97--112. ISSN: 0346-1238

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (14 lines)

Reviewer: Summary

...are indeterminate. A second set of possible trades is considered under which some uninsurable group **risk** is eliminated from the **contract** and it is shown that, in the new setting, the characteristics of the optimal trading...

14/3,K/7

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02788155 MR 98e#62148

An asymptotic estimate for optimal insurance premiums under conditions of an individual claim factorization model.

Shorgin, S. Ya. (Department of Mathematical Statistics, Moscow State University, 119899 Moscow, Russia)

Corporate Source Codes: RS-MOSCCY-MS

Moscow Univ. Comput. Math. Cybernet.

Moscow University Computational Mathematics and Cybernetics, 1996,, no. 3, 36--41 (1997) ISSN: 0278-6419

Search Report from Ginger R. DeMille

Source: Vestnik Moskov. Univ. Ser. XV Vychisl. Mat. Kibernet., 1996,,
no. 3,, 48--54, 82 ISSN: 0137-0782
Language: English
Original Language: Russian Original Summary Language: Russian
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (20 lines)
Reviewer: Summary

...the premium is assumed to be proportional to a random variable, namely
the 'scale' of **risk** of each **contract** (insurance sum), and the
proportionality coefficient is called the premium rate. We propose a so...

14/3,K/8

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02771593 CMP 1 477 344

Ex ante payments in self-enforcing risk -sharing contracts .

Gauthier, Celine (Faculte d'Administration, University of Sherbrooke,
Sherbrooke, Quebec, J1K 2R1, Canada)

Poitevin, Michel (Department of Economic Sciences, University of
Montreal, Montreal, Quebec, H3C 3J7, Canada)

Gonzalez, Patrick (Department of Economic Sciences, University of
Montreal, Montreal, Quebec, H3C 3J7, Canada)

Corporate Source Codes: 3-SHRB-AD; 3-MTRL-EC; 3-MTRL-EC

J. Econom. Theory

Journal of Economic Theory, 1997, 76, no. 1, 106--144. ISSN:
0022-0531 CODEN: JECTAQ

Language: English Summary Language: English

Subfile: CMP (Current Mathematical Publications) AMS

Ex ante payments in self-enforcing risk -sharing contracts .

14/3,K/9

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02666796 MR 97d#62095

The delta-method for actuarial statistics.

Hipp, Christian (Lehrstuhl für Versicherungswissenschaft, Universität
Fridericiana (TH) Karlsruhe, D-76128 Karlsruhe, Germany)

Corporate Source Codes: D-KLRH-VS

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1996,, no. 1, 79--94. ISSN: 0346-1238

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (11 lines)

Reviewer: Beirlant, Jan (B-KUL)

...reinsurance premium, the expected total payment for a portfolio with a
fixed number of equal **contracts**, the net **risk** premium for a stop loss
reinsurance **contract**, and the ruin probability in a classical claims
process. The method of proof of the...

14/3,K/10

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

Search Report from Ginger R. DeMille

02647313 MR 97b#62161

Asymptotic filtering theory for multivariate ARCH models.

Nelson, Daniel B. (Graduate School of Business, University of Chicago, Chicago, Illinois, 60637)

Corporate Source Codes: 1-CHI-A

J. Econometrics

Journal of Econometrics, 1996, 71, no. 1-2, 1--47. ISSN: 0304-4076

CODEN: JECMB6

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (15 lines)

Reviewer: Raj, Baldev (3-WLR-E)

...beta of a stock return given lagged returns on the stock, volume, market returns, implicit **volatility** from options **contracts**, and other relevant data. We also allow for time-varying shapes of conditional densities (e...

14/3,K/11

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02516594 MR 95h#90034

Equilibria in a mixed financial-reinsurance market with constrained trading possibilities.

De Waegenaere, Anja (Department of Econometrics, Katholieke Universiteit Brabant (Tilburg University), 5000 LE Tilburg, The Netherlands)

Corporate Source Codes: NL-TILB-EN

Insurance Math. Econom.

Insurance: Mathematics & Economics, 1994, 14, no. 3, 205--218.

ISSN: 0167-6687 CODEN: IMECDX

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (21 lines)

Reviewer: Summary

Summary: ``In this paper we consider a model for redistribution of **risk** by means of reinsurance **contracts** as well as financial assets. There is an important difference between the trade on financial...

...trade of reinsurance contracts is constrained in the sense that agents can only buy reinsurance **contracts** for those **risks** that they insured initially. Such a constraint does not apply for financial markets. Therefore, the...

14/3,K/12

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02471333 MR 94k#90007

A simple option pricing model with Markovian volatilities.

Kijima, Masaaki

Yoshida, Toshihiro

J. Oper. Res. Soc. Japan

Journal of the Operations Research Society of Japan, 1993, 36, no. 3, 149--166. ISSN: 0453-4514 CODEN: JORJAS

Language: English Summary Language: English

Search Report from Ginger R. DeMille

Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (18 lines)
Reviewer: Summary

...the current volatility. Also, based on the local convexity and concavity of the Black-Scholes **equation** in **volatility**, we explain why the deficiencies of the Black-Scholes equation take place. Some numerical experiments...

14/3,K/13

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02408831 MR 93m#62214

Risk **exchange. II. Optimal reinsurance** contracts .

Taylor, Greg

Scand. Actuar. J.

Scandinavian Actuarial Journal, 1992,, no. 1, 40--59. ISSN: 0346-1238

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (8 lines)

Reviewer: Teugels, Jozef L. (Heverlee)

Risk **exchange. II. Optimal reinsurance** contracts .

14/3,K/14

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02375310 MR 93f#62138

A dynamic reinsurance theory.

De Waegenare, A. (Department of Mathematics and Computer Science,

Universitaire Instelling Antwerpen, 2610 Wilrijk, Belgium)

Delbaen, F. (Department of Mathematics, Vrije Universiteit Brussel, 1050 Brussels, Belgium)

Corporate Source Codes: B-ANTW; B-VUB

Insurance Math. Econom.

Insurance: Mathematics & Economics, 1992, 11, no. 1, 31--48.

ISSN: 0167-6687 CODEN: IMECDX

Language: English Summary Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (6 lines)

Reviewer: Summary

...the insurer, who reinsured part of his risk by means of a proportional stop-loss **contract**, to evaluate his residual **risk** position. Part of this technique consists of the calculation of the optimal reinsurance strategy. We...

14/3,K/15

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02084981 MR 89f#90014

Estimation risk and incentive contracts **for portfolio managers.**

Cohen, Susan I. (Department of Mathematics, University of Illinois at Urbana-Champaign, Urbana, Illinois, 61801)

Search Report from Ginger R. DeMille

Starks, Laura T. (Department of Finance, University of Texas, Austin,
Texas, 78712)
Corporate Source Codes: 1-IL; 1-TX-F
Management Sci.
Management Science. Journal of the Institute of Management Science.
Application and Theory Series, 1988, 34, no. 9, 1067--1079. ISSN:
0025-1909 CODEN: MSCIAM
Language: English
Subfile: MR (Mathematical Reviews) AMS
Abstract Length: MEDIUM (21 lines)
Reviewer: Summary

Estimation risk and incentive contracts for portfolio managers.

14/3,K/16

DIALOG(R)File 239:Mathsci
(c) 2004 American Mathematical Society. All rts. reserv.

02080669 MR 89e#90034

A generalisation of rational behaviour.

Risk, decision and rationality (Aix-en-Provence, 1986)

Kast, Robert

1988,

Reidel, Dordrecht-Boston, MA,; 419--434,,

Series: Theory Decis. Lib. Ser. B: Math. Statist. Methods,

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (5 lines)

Reviewer: Basu, Manjusri (Calcutta)

...general this theory may apply to some problem of insurance when an
insurance company offers **contracts** to cover **risks** of accidents whose
probability depends on the contract.

{For the entire collection see MR 88i...

14/3,K/17

DIALOG(R)File 239:Mathsci
(c) 2004 American Mathematical Society. All rts. reserv.

02080660 MR 89e#90025

Implicit contracts and risk aversion.

Equilibrium analysis

Ito, Takatoshi (School of Mathematics, University of Minnesota,
Minneapolis, Minnesota, 55455)

Corporate Source Codes: 1-MN

1986,

Cambridge Univ. Press, Cambridge-New York,; 265--287,,

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (10 lines)

Reviewer: Kremer, Erhard (Hamburg)

Implicit contracts and risk aversion.

14/3,K/18

DIALOG(R)File 239:Mathsci
(c) 2004 American Mathematical Society. All rts. reserv.

02080659 MR 89e#90024

Incomplete contracts and renegotiation.

Hart, Oliver (Department of Economics, Massachusetts Institute of Technology, Cambridge, Massachusetts, 02139)

Moore, John (Department of Economics, London School of Economics and Political Science, London, WC2A 2AE, England)

(Moore, John Halstead)

Corporate Source Codes: 1-MIT-E; 4-LSE-EC

Econometrica

Econometrica. Journal of the Econometric Society, 1988, 56, no. 4, 755--785. ISSN: 0012-9682 CODEN: ECMTA7

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (23 lines)

Reviewer: Summary

...confirm the idea that the second-best outcome will involve under-investment. Second, when a **contract** is being used to share **risk**, and there are no specific investments, we find that it is possible to implement the...

14/3,K/19

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02043672 MR 88j#90046

Collateral and rationing: sorting equilibria in monopolistic and competitive credit markets.

Besanko, David (Department of Mathematics, Indiana University, Bloomington, 47401, Indiana)

Thakor, Anjan V. (Department of Mathematics, Indiana University, Bloomington, 47401, Indiana)

Corporate Source Codes: 1-IN; 1-IN

Internat. Econom. Rev.

International Economic Review, 1987, 28, no. 3, 671--689. ISSN: 0020-6598 CODEN: INERAE

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (53 lines)

Reviewer: Introduction

...credit contracts with inversely related interest rates and collateral requirements, banks can sort borrowers into **risk** classes. Low- **risk** borrowers choose **contracts** with low interest rates and high collateral requirements whereas high- **risk** borrowers choose **contracts** with high interest rates and low collateral requirements. We also show that insufficient borrower wealth...

14/3,K/20

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02043630 MR 88j#90004

Equilibrium analysis.

Essays in honor of Kenneth J. Arrow, Vol. II. Edited by Walter P. Heller, Ross M. Starr and David A. Starrett.

Contributors: Heller, Walter P.; Starr, Ross M.; Starrett, David A.; Arrow, Kenneth J.

Search Report from Ginger R. DeMille

Publ: Cambridge University Press, Cambridge-New York,
1986, xx+318 pp. ISBN: 0-521-30455-5

Language: English

Equilibrium analysis

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (23 lines)

Reviewer: Editors

...249); Laurence Weiss, Asymmetric adjustment costs and sectoral shifts
(pp.\ 251--264); Takatoshi Ito, Implicit **contracts** and **risk** aversion
(pp. 265--287); Frank Hahn [Frank H. Hahn], An exercise in non-Walrasian
analysis...

14/3,K/21

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

02032363 MR 88g#90028

A numerical approach to utility functions in risk theory.

Hurlimann, W.

Insurance Math. Econom.

Insurance: Mathematics & Economics , 1987, 6, no. 1, 19--31.

ISSN: 0167-6687 CODEN: IMECDX

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (12 lines)

Reviewer: Summary

...compare some insurance contracts. For this we introduce the notion of
acceptability of an insurance **contract** and a **risk** equivalence property
based on the utility theory. Numerical examples lead to interesting
interpretations which give...

14/3,K/22

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01906848 MR 86d#90007

Repeated principal-agent relationships with lending and borrowing.

Allen, Franklin (Department of Mathematics, University of Pennsylvania,
Philadelphia, 19104, Pennsylvania)

Corporate Source Codes: 1-PA

Econom. Lett.

Economics Letters, 1985, 17, no. 1-2, 27--31. ISSN: 0165-1765

CODEN: ECLEDS

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (4 lines)

Reviewer: Summary

...strictly better than a series of unrelated short-term contracts for
two reasons: long-term **contracts** allow **risk** to be spread over time and
the agent's intertemporal choices provide information about the...

14/3,K/23

DIALOG(R)File 239:Mathsci

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(c) 2004 American Mathematical Society. All rts. reserv.

01679863 MR 82i#62022

Optimum trimming of data in the credibility model.

Gisler, Alois

Mitt. Verein. Schweiz. Versicherungsmath.

Vereinigung Schweizerischer Versicherungsmathematiker. Mitteilungen.

(L'Association des Actuaires Suisses. Bulletin), 1980,, no. 3, 313--326.

Language: English Summary Language: French, German

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (34 lines)

Reviewer: Author's summary

...M which is too small, we lose too much information and the differences between the **contract**'s **risk** behaviour and that of other risks are possibly lost. If $M=\{\infty\}$ we get the...

14/3,K/27

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01620070 MR 81d#90049

Product liability, quality control and insurance.

Borch, Karl

Riv. Mat. Sci. Econom. Social.

Rivista di Matematica per le Scienze Economiche e Sociali, 1978, 1, no. 2, 89--98.

Language: English

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (12 lines)

Reviewer: Author's summary

...the optimal control plan and the insurer who will quote a premium for an insurance **contract** covering the **risk**. Some simple models are studied, and it is shown that decentralized decision making will not...

14/3,K/28

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01182468 MR 31##6675

Sulla teoria del rischio.0

Celebrazioni Archimedee del Sec. XX (Siracusa, 1961), Vol. III

Ottaviani, Giuseppe

1962,

Edizioni "Oderisi", Gubbio; pp. 169--177,

Language: Italian

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (12 lines)

Reviewer: Greville, T. N. E.

...s total risk to be reinsured, the usual theory of risk determines the allocation of **risk** on each individual **contract** so that the probability of insolvency of the company is minimized. However, the allocation that...

...disadvantageous for the reinsuring company. The author considers a more general problem in which the **risk** on n insurance **contracts** is allocated among r coinsuring companies, each company assuming a

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designated proportion of the total **risk** . The allocation of **risk** on individual **contracts** is determined so as to maximize the probability that no company becomes insolvent.

14/3,K/29

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01068819 MR 16,943f

Le role des valeurs boursieres pour la repartition la meilleure des risques.

Econometrie

Arrow, Kenneth J.

1953,

Centre de la Recherche Scientifique, Paris,; pp. 41--47; discussion, pp. 47--48.,

Series: Colloques Internationaux du Centre National de la Recherche Scientifique, no. 40, Paris, 1952.

Language: French

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: MEDIUM (17 lines)

Reviewer: Good, I. J.

...the probabilities and utilities. It is proved, on certain assumptions, that an optimal distribution of **risks** will be attained by means of **contracts** (in goods or money) entered into under conditions of perfect competition. (Presumably 'perfect competition' does...

14/3,K/30

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01044794 MR 13,477g

Theorie mathematique des assurances. Fasc. I. Theorie mathematique du risque dans les assurances de repartition.

Dubourdieu, J.

Publ: Gauthier-Villars, Paris

1952, xx+306 pp.

Language: French

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: LONG (84 lines)

Reviewer: Lukacs, E.

...equation has only one positive root. This theorem is then applied to the theory of **risk** by considering an insurance **contract** as a game favoring the insurance company. The premium charges are then determined so that...

14/3,K/31

DIALOG(R)File 239:Mathsci

(c) 2004 American Mathematical Society. All rts. reserv.

01019262 MR 8,391a

On the foundation of the collective risk theory.

Forsakringsmatematiska Studier Tillagnade Filip Lundberg

Simonsen, W.

1946,

Search Report from Ginger R. DeMille

publisher unknown, Stockholm,; pp. 246--264.,

Language: Danish

Subfile: MR (Mathematical Reviews) AMS

Abstract Length: SHORT (7 lines)

Reviewer: Feller, W.

The classical theory of insurance studies the **risk** incurred in individual **contracts** separately and computes the total **risk** by an averaging process. The collective theory of risk [cf. the preceding review] considers only...
?